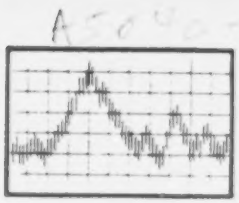

# INTERNATIONAL OPEN INTEREST REPORT

FEBRUARY 1992

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## INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| Belgian Government Bonds | | 3,236 |
| **BELFOX** | | **3,236** |
| Gold | 0 | 0 |
| Gold Options on Actuals | 158,468 | 161,573 |
| US Denominated Live Cattle | | 209 |
| US Denominated Coffee | | 2,717 |
| US Denominated Coffee Opt. | | 148 |
| US$ Denominated Cotton | | 0 |
| Interest Rate | | 284,670 |
| Bovespa Stock Index | 8,605 | 18,406 |
| U.S. Dollar Futures | 20,725 | 67,909 |
| U.S. Dollar Opt. on Actuals | | 13,200 |
| **BM&F, Brazil** | **187,798** | **548,832** |
| DAX | 16,495 | 50,993 |
| BUND | 10,943 | 52,787 |
| Medium Term Notional Bond (BOBL) | | 28,098 |
| DAX Options | | 520,462 |
| BUND Options | | 14,139 |
| Option on DAX Future | | 8,004 |
| **DTB, Germany** | **27,438** | **674,483** |
| Gold Options | 11,460 | 5,895 |
| Dollar/Guilder Options | 22,278 | 29,746 |
| Pound/Sterling/Guilder Options | 1,225 | |
| Dutch Gov't Bond Options | 43,744 | 32,762 |
| EOE Stock Index Options | 152,564 | 135,910 |
| Eurotop 100 | | 456 |
| Major Market Index Options | 72,217 | 73,638 |
| Dutch Top 5 Index | 16,789 | 13,149 |
| **EUROPEAN OPTIONS EXCHANGE** | **320,277** | **291,556** |
| EOE Stock Index (FTI) | 10,559 | 11,138 |
| Dutch Top 5 Index (FT5) | 738 | 740 |
| Eurotop 100 Index (FET) | | 10 |
| Deliverable Bond (FTO) | 2,307 | 1,442 |
| US Dollar/Guilder (FUS) | | 500 |
| **FINANCIAL FUT. MKT. AMSTERDAM** | **13,604** | **13,830** |

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| Danish Government Bond 9% 1995 | | 3,283 |
| Danish Government Bond 9% 2000 | 3,243 | 7,864 |
| 9% 2006 Mortgage Bonds | 3,332 | 855 |
| KFX Stock Index | 5,192 | 4,260 |
| Danish Government Bond 9% 2000 Options | | 8,845 |
| 9% 2006 Mortgage Bonds Options | 5,030 | 60 |
| KFX Stock Index Options | 7,003 | 10,087 |
| Stock Options | 2,873 | 12,747 |
| **GUARANTEE FUND DANISH OPT&FUT** | **26,673** | **48,001** |
| DIBOR | 1,125 | 1,880 |
| Long Gilt | 210 | 280 |
| Short Gilt | 300 | 160 |
| ISEQ Index Future | 28 | 5 |
| **IRISH FUTURES & OPTIONS EXCH** | **1,663** | **2,325** |
| Crude Palm Oil | 6,471 | 6,386 |
| Tin | 21 | 0 |
| RBD Palm Olein | 420 | 0 |
| Cocoa | 130 | 0 |
| **KUALA LUMPUR COMMODITY EXCH** | **7,042** | **6,386** |
| Financial Times Share Index | 36,981 | 42,143 |
| Three Mth Pound (1/2M) | 145,029 | 217,707 |
| Long Gilt | 43,112 | 68,824 |
| 3 Month Ecu | 2,668 | 9,272 |
| Eurodollar | 44,156 | 49,060 |
| US T–Bond | 4,149 | 2,758 |
| Eurotrac 100 | | 142 |
| Euroswiss | 7,786 | 34,289 |
| Yen Bond | 671 | 0 |
| Euromark | 95,051 | 255,167 |
| Ecu Bond | | 382 |
| Italian Government Bond | | 25,667 |
| German Government Bund | 97,428 | 98,905 |
| German Government Bund Option | 79,326 | 144,468 |
| Italian Government Bond Option | | 6,419 |
| Eurodollar Option | 5,646 | 17,311 |
| US T–Bond Option | 188 | 974 |
| Long Gilt Option | 10,694 | 58,185 |
| Short Sterling Options | 143,932 | 185,860 |
| Euromark Options | 47,125 | 136,920 |
| **LIFFE, UK** | **763,942** | **1,354,453** |
| High Grade Primary Aluminium | 188,967 | 234,050 |
| Copper – Grade A | 157,055 | 178,302 |
| Standard Lead | 15,934 | 14,885 |
| Primary Nickel | 20,515 | 25,491 |
| Tin | 4,712 | 5,578 |
| Special High Grade Zinc | 57,403 | 59,170 |
| (LME Open Interest – 3rd Wed) | | |
| **LONDON METAL EXCHANGE, UK** | **444,586** | **517,476** |

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| CAC 40 Stock Index | 11,320 | 23,727 |
| ECU Bond | 4,155 | 11,252 |
| ECU Bond Option | | 2,900 |
| Italian Bond | | 62 |
| Italian Bond Option | | 0 |
| Notional Bond | 122,079 | 143,684 |
| National Bond Options | 200,864 | 161,537 |
| 3 Month Pibor | 39,598 | 64,781 |
| 3 Month Pibor Option | 97,278 | 175,617 |
| Sugar | 9,760 | 10,128 |
| Potatoe | 2,292 | 1,637 |
| Coffee | 116 | 0 |
| **MATIF, Paris** | **487,462** | **595,325** |
| MIBOR | 4,647 | 21,860 |
| 3 Year Notional Bond | 8,137 | 12,583 |
| 5 Year Notional Bond | | 820 |
| Spanish Peseta/US Dollar | | 436 |
| Spanish Peseta/Deutschemark | | 995 |
| **MEFF RENTA FIJA, Spain** | **12,784** | **36,694** |
| Livestock | | 3,708 |
| Livestock Options | | 2,770 |
| **MERFOX, Argentina** | | **6,478** |
| CAC 40 Index (Short Term) Options | 48,071 | 69,163 |
| CAC 40 Index (Long Term) Options | | 75,419 |
| **MONEP, Paris** | **48,071** | **144,582** |
| Canadian Gov't Bond Options | 6,047 | 3,659 |
| Bankers Acceptance Futures | 9,469 | 22,736 |
| Canadian Gov't Bond Futures | 5,938 | 4,766 |
| Opt on Canadian Gov't Bond Fut | | 123 |
| **MONTREAL EXCHANGE** | **21,454** | **31,284** |
| U.S. Dollar | 268 | 0 |
| 3 Year Government Stock | 0 | 0 |
| 5 Year Government Stock | 8,677 | 8,378 |
| 5 Year Government Stock Options | 1,146 | 2,706 |
| 10 Year Government Stock | | 0 |
| 10 Year Government Stock Option | | 0 |
| 90 Day Bank Bill | 22,208 | 28,322 |
| 90 Day Bank Bill Options | 1,461 | 7,352 |
| New Zealand Dollar | 0 | 0 |
| New Zealand Dollar Options | 0 | 0 |
| New Zealand Wool | | 12 |
| New Zealand Wool Options | | 0 |
| Forty Index | | 179 |
| Forty Index Options | | 81 |
| **NEW ZEALAND FUTURES EXCHANGE** | **33,760** | **47,030** |

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| Gold | 104 | 2 |
| Eurodollar | 47,278 | 59,201 |
| Deutschemark | 297 | 643 |
| Japanese Yen | 574 | 526 |
| British Pound | 86 | 62 |
| Nikkei Stock Average | 6,510 | 14,963 |
| High Sulphur Fuel Oil | 3,193 | 6,846 |
| Dubai Crude Oil | 15 | |
| Gasoil | | 0 |
| Euroyen | 28,064 | 80,964 |
| Euromark | 1,575 | 715 |
| Eurodollar Options | 1,640 | 1,259 |
| Euroyen Options | 10,011 | 11,027 |
| Deutschemark Options | 0 | 0 |
| Japanese Yen Options | 0 | 0 |
| **SIMEX, Singapore** | **99,347** | **176,208** |
| Swiss Market Index | 7,532 | 10,272 |
| ETOP | | 12 |
| 3 Month Euro Swiss Franc | | 9,015 |
| 5 Year Swiss Franc | | 5,942 |
| Swiss Market Index Option | 205,052 | 240,879 |
| ETOP Option | | 380 |
| (SOFFEX Open Interest–3rd Fri) | | |
| **SOFFEX, Switzerland** | **212,584** | **266,500** |
| OMX (Index) Options | 99,932 | 64,263 |
| Interest Rate Options | 7,965 | 2,476 |
| GEMx Options | | 400 |
| **STOCKHOLM OPTIONS EXCHANGE** | **107,897** | **67,139** |
| All Ordinaries Share Price Index | 14,446 | 8,588 |
| Fifty Leaders Share Price Index | | 56 |
| 90 Day Bank Bills | 179,617 | 221,692 |
| 3 Year Treasury Bonds | 45,201 | 77,869 |
| 10 Year Treasury Bonds | 66,188 | 73,864 |
| Wool (Cash Set) | 2 | 121 |
| Live Cattle (Cash Set) | 151 | 135 |
| All Ordinaries Share Price Index Options | 32,469 | 20,356 |
| Fifty Leaders Share Price Index Options | | 0 |
| 90 Day Bank Bill Options | 99,537 | 149,610 |
| 3 Year Treasury Bond Options | 9,711 | 27,763 |
| 10 Year Treasury Bond Options | 55,856 | 68,068 |
| **SYDNEY FUTURES EXCHANGE** | **503,178** | **648,122** |
| TSE 35 Index | 1,134 | 1,947 |
| TSE 35 Options | 9,807 | 12,128 |
| Silver Options | 61 | 299 |
| **TORONTO FUTURES EXCHANGE** | **11,002** | **14,374** |

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| Wheat | 7,541 | 12,588 |
| Oats | 1,997 | 2,699 |
| Thunder Bay Barley | 6,793 | 6,422 |
| Western Barley | 871 | 716 |
| Rye | 2,147 | 2,363 |
| Flax Seed | 4,316 | 7,801 |
| Canola/Rape Seed | 22,676 | 19,719 |
| Canola Options | | 4,332 |
| **WINNIPEG COMMODITY EXCHANGE** | **46,341** | **56,640** |
| Red Beans | 4,252 | 7,078 |
| Imported Soybeans | 17,869 | 19,554 |
| ***HOKKAIDO GRAIN EXCHANGE** | **22,121** | **26,632** |
| Hang Seng Index | 4,308 | 6,016 |
| Hang Seng Commerce &Industry Sub–Index | | 1 |
| Hang Seng Properties Sub–Index | | 1 |
| Hang Seng Finance Sub–Index | | 1 |
| Hang Seng Utilities Sub–Index | | 1 |
| 3–Month HIBOR | 396 | 1 |
| Soybeans | 1,643 | 0 |
| Sugar | 2,305 | 391 |
| **HONG KONG FUTURES EXCHANGE** | **8,652** | **6,412** |
| Red Beans | 5,250 | 9,573 |
| Imported Soybeans | 16,423 | 16,805 |
| ***KANMON COMMODITY EXCHANGE** | **21,673** | **26,378** |
| Red Beans | 2,357 | 8,078 |
| Imported Soybeans | 13,547 | 29,772 |
| ***KOBE GRAIN EXCHANGE** | **15,904** | **37,850** |
| Raw Silk | 16,075 | 7,306 |
| ***KOBE RAW SILK EXCHANGE** | **16,075** | **7,306** |
| Rubber (RSS3) | 78,742 | 39,185 |
| ***KOBE RUBBER EXCHANGE** | **78,742** | **39,185** |
| Dried Cocoon | 38,041 | 32,549 |
| ***MAEBASHI DRIED COCOON EXCHANGE** | **38,041** | **32,549** |
| Red Beans | 15,263 | 28,313 |
| Imported Soybeans | 11,523 | 20,219 |
| ***NAGOYA GRAIN & SUGAR EXCHANGE** | **26,786** | **48,532** |
| Cotton Yarn (40S) | 33,250 | 28,671 |
| Staple Fiber Yarn (Dull) | 960 | 2,052 |
| Wool Yarn | 7,362 | 7,699 |
| ***NAGOYA TEXTILE** | **41,572** | **38,422** |
| Red Beans | 46,171 | 95,997 |
| Imported Soybeans | 70,497 | 71,580 |
| ***OSAKA GRAIN EXCHANGE** | **116,668** | **167,577** |

| OPEN INTEREST | FEBRUARY 1991 | FEBRUARY 1992 |
|---|---|---|
| Osaka 50 Stock Index | 2 | 1 |
| Nikkei Index Futures | 275,331 | 198,219 |
| Nikkei Index Options | 103,870 | 94,031 |
| ***OSAKA SECURITIES EXCHANGE** | **379,203** | **292,251** |
| Raw Sugar | 149,457 | 95,825 |
| ***OSAKA SUGAR EXCHANGE** | **149,457** | **95,825** |
| Wool Yarn | 15,877 | 15,846 |
| Cotton Yarn (20S) | 19,369 | 16,507 |
| Cotton Yarn (40S) | 11,243 | 19,183 |
| ***OSAKA TEXTILE** | **46,489** | **51,536** |
| Gold | 455,187 | 313,382 |
| Silver | 70,005 | 34,028 |
| Platinum | 278,999 | 354,422 |
| Rubber | 114,049 | 94,263 |
| Cotton Yarn | 51,700 | 51,246 |
| Woolen Yarn | 4,326 | 2,365 |
| ***TOKYO COMMODITY EXCH INDUSTRY** | **974,266** | **849,706** |
| American Soybeans | 234,784 | 237,597 |
| Chinese Soybeans | 11 | 0 |
| Red Beans | 76,044 | 213,411 |
| American Soybean Options | | 3,368 |
| ***TOKYO GRAIN EXCHANGE** | **310,839** | **454,376** |
| 3 Month Euroyen | 374,143 | 335,732 |
| 3 Month Eurodollar | 60 | |
| U.S. Dollar–Japanese Yen | 130 | 6,083 |
| Japanese Yen | 150 | |
| Euroyen Options | | 55,953 |
| ***TOKYO INTL. FINANCIAL FUT EXCH** | **374,483** | **397,768** |
| Yen Gov't Bond (10 Yr) | 176,765 | 173,945 |
| Yen Gov't Bond (20 Yr) | 396 | 208 |
| US T–Bond | 1,046 | 1,471 |
| TOPIX Stock Index | 32,357 | 26,417 |
| TOPIX Stock Index Option | 272 | 20 |
| Yen Gov't Bond (10 Yr) Options | 20,197 | 20,157 |
| ***TOKYO STOCK EXCHANGE** | **231,033** | **222,218** |
| Raw Sugar | 360,380 | 224,267 |
| ***TOKYO SUGAR EXCHANGE** | **360,380** | **224,267** |
| Dried Cocoon | 38,922 | 29,607 |
| ***TOYAHASHI DRIED COCOON EXCH** | **38,922** | **29,607** |
| Raw Silk | 20,004 | 9,190 |
| ***YOKOHAMA RAW SILK EXCHANGE** | **20,004** | **9,190** |

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request.